CS 5350/6350: Machine Learning Spring 2018

Homework 2 Solutions

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1 Expressiveness of Linear Classifiers

- 1. [60 points]
 - (a) $f(x_1, x_2, x_3) = x_1 \lor x_2 \lor x_3$

$$\mathbf{w} = (1, 1, 1)$$
 $bias = -1$ $x_1 + x_2 + x_3 - 1 = 0$

(b) $f(x_1, x_2, x_3) = x_1 \land \neg x_2 \land \neg x_3$

$$\mathbf{w} = (1, -1, -1)$$
 $bias = -1$ $x_1 - x_2 - x_3 - 1 = 0$

(c) $f(x_1, x_2, x_3) = \neg x_1 \lor \neg x_2 \lor \neg x_3$

$$\mathbf{w} = (-1, -1, -1)$$
 $bias = 2$ $-x_1 - x_2 - x_3 + 2 = 0$

(d) $f(x_1, x_2, \dots, x_n) = x_1 \vee x_2 \dots \vee x_k$ (note that k < n)

$$\mathbf{w} = (\underbrace{1, 1, \dots, 1}_{1 \text{ to k}}, \underbrace{0, 0, \dots, 0}_{k+1 \text{ to n}}) \in \mathbb{R}^n \quad bias = -1$$

$$x_1 + x_2 + x_3 + \dots + x_k - 1 = 0,$$
 i.e. $\sum_{i=1}^k x_i - 1 = 0$

(e) $f(x_1, x_2, x_3, x_4) = (x_1 \lor x_2) \land (x_3 \lor x_4)$

The above boolean function can be represented by,

$$x_1 + x_2 \ge 1$$
 and $x_3 + x_4 \ge 1$

This is a space defined by two different hyperplanes in \mathbb{R}^4 ,

$$x_1 + x_2 - 1 = 0$$
 and $x_3 + x_4 - 1 = 0$

Namely, it is the **intersection** of the positive sides of the **two hyperplanes**, which is not linear. So we CANNOT find such a linear classifier.

(f) $f(x_1, x_2, x_3, x_4) = (x_1 \wedge x_2) \vee (x_3 \wedge x_4)$ The above boolean function can be represented by,

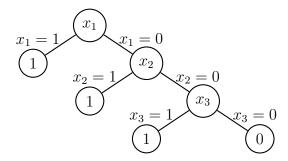
$$x_1 + x_2 \ge 2$$
 or $x_3 + x_4 \ge 2$

This is a space defined by two different hyperplanes in \mathbb{R}^4 ,

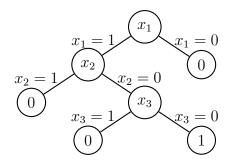
$$x_1 + x_2 - 2 = 0$$
 and $x_3 + x_4 - 2 = 0$

Namely, it is the **union** of the positive sides of the **two hyperplanes**, which is not linear. So we CANNOT find such a linear classifier.

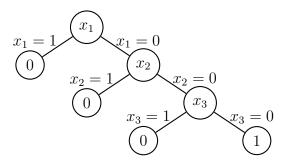
- 2. [50 points]
 - (a) $f(x_1, x_2, x_3) = x_1 \lor x_2 \lor x_3$



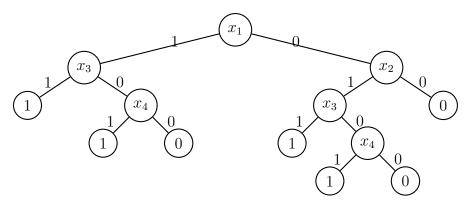
(b) $f(x_1, x_2, x_3) = x_1 \land \neg x_2 \land \neg x_3$



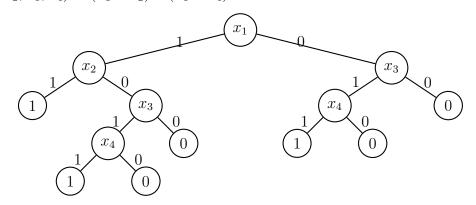
(c) $f(x_1, x_2, x_3) = \neg x_1 \lor \neg x_2 \lor \neg x_3$



(d) $f(x_1, x_2, x_3, x_4) = (x_1 \lor x_2) \land (x_3 \lor x_4)$



(e) $f(x_1, x_2, x_3, x_4) = (x_1 \land x_2) \lor (x_3 \land x_4)$



- 3. [10 points] Decision tree is **more expressive** than linear classifier. Decision tree can represent any boolean function but linear classifier cannot represent many non-trivial boolean functions such as parity.
- 4. [30 points]

(a)
$$f(x_1, x_2) = (x_1 \land \neg x_2) \lor (\neg x_1 \land x_2)$$

$$z_1 = x_1^2 \quad z_2 = x_2^2 \quad z_3 = x_1 x_2$$

$$z_1 + z_2 - 2z_3 - 1 = 0$$

(b)
$$f(x_1, x_2) = (x_1 \land x_2) \lor (\neg x_1 \land \neg x_2)$$

$$z_1 = x_1^2 \quad z_2 = x_2^2 \quad z_3 = x_1 x_2$$

$$-z_1 - z_2 + 2z_3 + 1 = 0$$

(c)
$$f(x_1, x_2, x_3)$$

$$z_1 = x_1$$
 $z_2 = x_2$ $z_3 = x_3$ $z_4 = [(x_1 - x_2)^2 - x_3]^2$

$$z_4 - 1 = 0$$

5. [40 points]

(a) [10 points]
$$(\mathbf{x}^{\top}\mathbf{y})^2$$

$$\phi(\mathbf{x}) = [x_1^2, \sqrt{2}x_1x_2, x_2^2]$$

$$\phi(\mathbf{y}) = [y_1^2, \sqrt{2}y_1y_2, y_2^2]$$

(b) [10 points] $(\mathbf{x}^{\mathsf{T}}\mathbf{y})^3$

$$\phi(\mathbf{x}) = [x_1^3, \sqrt{3}x_1^2x_2, \sqrt{3}x_1x_2^2, x_2^3]$$
$$\phi(\mathbf{y}) = [y_1^3, \sqrt{3}y_1^2y_2, \sqrt{3}y_1y_2^2, y_2^3]$$

(c) [20 points] $(\mathbf{x}^{\top}\mathbf{y})^{\mathbf{k}}$ where k is any positive integer. According to Yang Hui's triangle, a.k.a. Pascal's triangle, the feature mappings are as follows,

$$\phi(\mathbf{x}) = \left[\sqrt{\binom{t}{0}} x_1^t, \sqrt{\binom{t}{1}} x_1^{t-1} x_2, \sqrt{\binom{t}{2}} x_1^{t-2} x_2^2, \cdots, \sqrt{\binom{t}{t-1}} x_1 x_2^{t-1}, \sqrt{\binom{t}{t}} x_2^t \right]
\phi(\mathbf{y}) = \left[\sqrt{\binom{t}{0}} y_1^t, \sqrt{\binom{t}{1}} y_1^{t-1} y_2, \sqrt{\binom{t}{2}} y_1^{t-2} y_2^2, \cdots, \sqrt{\binom{t}{t-1}} y_1 y_2^{t-1}, \sqrt{\binom{t}{t}} y_2^t \right]$$

2 Linear Regression

1. [10 points] Write down the LMS (least mean square) cost function $J(\mathbf{w}, b)$.

$$\begin{split} J(\mathbf{w},b) = & \frac{1}{2} \sum_{x \in X} (y - (\mathbf{w}^{\top} \mathbf{x} + b))^2 \\ = & \frac{1}{2} [(1 - [1, -1, 2]\mathbf{w} - b)^2 + (4 - [1, 1, 3]\mathbf{w} - b)^2 + (-1 - [-1, 1, 0]\mathbf{w} - b)^2 + \\ & (-2 - [1, 2, -4]\mathbf{w} - b)^2 + (0 - [3, -1, -1]\mathbf{w} - b)^2] \end{split}$$

2. [30 points] Calculate the gradient $\frac{\nabla J}{\nabla \mathbf{w}}$ and $\frac{\nabla J}{\nabla b}$

The gradient can be calculated according to the formula,

$$\frac{\nabla J}{\nabla \mathbf{w}} = \left[\frac{\partial J}{\partial w_1}, \frac{\partial J}{\partial w_2}, \cdots, \frac{\partial J}{\partial w_d} \right]$$
$$\frac{\partial J}{\partial w_i} = -\sum_{i=1}^{m} (y_i - \mathbf{w}^{\top} \mathbf{x}_i) x_{ij}$$

(a) when $\mathbf{w} = [0, 0, 0]^{\top}$ and b = 0;

$$\frac{\nabla J}{\nabla \mathbf{w}} = [-4, 2, -22], \quad \frac{\nabla J}{\nabla b} = -2$$

(b) when $\mathbf{w} = [-1, 1, -1]^{\top}$ and b = -1;

$$\frac{\nabla J}{\nabla \mathbf{w}} = [-22, 16, -56], \quad \frac{\nabla J}{\nabla b} = -10$$

(c) when $\mathbf{w} = [1/2, -1/2, 1/2]^{\top}$ and b = 1.

$$\frac{\nabla J}{\nabla \mathbf{w}} = [7.5, -4, -5], \quad \frac{\nabla J}{\nabla b} = 4.5$$

The code I used is in the appendix.

3. [20 points] What are the optimal \mathbf{w} and b that minimize the cost function?

$$\mathbf{w} = [1, 1, 1] \quad b = -1$$

The code I used is in the appendix.

4. [50 points]

(a) Step1

$$\frac{\nabla J}{\nabla \mathbf{w}} = [1, -1, 2], \quad \frac{\nabla J}{\nabla b} = 1$$
$$\mathbf{w} = [0.1000, -0.1000, 0.2000], \quad b = 0.1000$$

(b) Step2

$$\frac{\nabla J}{\nabla \mathbf{w}} = [3.3000, 3.3000, 9.9000], \quad \frac{\nabla J}{\nabla b} = 3.3000$$
$$\mathbf{w} = [0.4300, 0.2300, 1.1900], \quad b = 0.4300$$

(c) Step3

$$\frac{\nabla J}{\nabla \mathbf{w}} = [1.2300, -1.2300, 0], \quad \frac{\nabla J}{\nabla b} = -1.2300$$
$$\mathbf{w} = [0.5530, 0.1070, 1.1900], \quad b = 0.3070$$

(d) Step4

$$\frac{\nabla J}{\nabla \mathbf{w}} = [1.6860, 3.3720, -6.7440], \quad \frac{\nabla J}{\nabla b} = 1.6860$$

$$\mathbf{w} = [0.7216, 0.4442, 0.5156], \quad b = 0.4756$$

(e) Step5

$$\frac{\nabla J}{\nabla \mathbf{w}} = [-5.0418, 1.6806, 1.6806], \quad \frac{\nabla J}{\nabla b} = -1.6806$$

$$\mathbf{w} = [0.2174, 0.6123, 0.6837], \quad b = 0.3075$$

The code I used is in the appendix.

3 Mistake Driven Learning Algorithm

1. [10 points] Disjunction of n boolean variables.

Taking negation into consideration,

$$|C| = 3^n$$
 $M_A(C) = \log_2(3^n) = O(n)$

 $M_A(C)$ is polynomial to n. Thus Halving algorithm is a mistake bound algorithm for this concept class.

2. [10 points] Disjunction of k boolean variables out of the total n input variables.

Taking negation into consideration,

$$|C| = \binom{n}{k} 2^k \approx 2^k n^k$$
 $M_A(C) = \log_2(2^k n^k) = k + k \log_2 n = O(k \log_2 n)$

 $M_A(C)$ is logarithm of n, which is better than polynomial. Thus Halving algorithm is a mistake bound algorithm for this concept class.

3. [10 points] m-of-n rules. Note m is a constant and smaller than n.

It is ambiguous whether m is a fixed number.

If m is any constant $m \in [n]$,

$$|C| = \sum_{i=1}^{n} i \binom{n}{k} = n \cdot 2^{n-1}$$

$$M_A(C) = \log_2(n \cdot 2^{n-1}) = (n-1)\log_2 n = O(n\log_2 n)$$

If m is a fixed constant $m \in [n]$,

$$|C| = m \binom{n}{m} \approx mn^m$$

$$M_A(C) = \log_2(mn^m) = \log_2 m + m \log_2 n = O(m \log_2 n)$$

 $M_A(C)$ is logarithm of n, which is better than polynomial. Thus Halving algorithm is a mistake bound algorithm for this concept class.

4. [20 points] All boolean function of n input boolean variables.

$$|C| = 2^{2^n}$$

$$M_A(C) = \log_2(2^{2^n}) = 2^n = O(2^n)$$

 $M_A(C)$ is exponential of n, which is worse than polynomial. Thus Halving algorithm is NOT a mistake bound algorithm for this concept class.

4 Perceptron

- 1. Let us review the Mistake Bound Theorem discussed in our lecture.
 - (a) [10 points]

Given that,

$$\mathbf{u}^{\top}\mathbf{w}_t \ge t\gamma \qquad ||\mathbf{w}||^2 \le tR^2$$

We have,

$$t\gamma \leq \mathbf{u}^{\top}\mathbf{w}_t \leq ||\mathbf{u}|| \cdot ||\mathbf{w}_t|| \leq ||\mathbf{u}||\sqrt{t}R$$

Thus,

$$(\frac{R}{\gamma})^2 \cdot ||\mathbf{u}||^2$$

(b) [10 points]

$$\gamma = \min_{x_i \in X} \mathbf{dist}(x_i, h)$$
$$= \min_{x_i \in X} \frac{\mathbf{u}^{\top} \mathbf{x}_i y_i}{||u||}$$
$$\gamma \le \frac{y_i(\mathbf{u}^{\top} \mathbf{x}_i)}{||\mathbf{u}||}$$

(c) [20 points]

The conclusion is the upper bound is still $(\frac{R}{\gamma})^2$.

i. Proof 1/3 - After t mistakes, $\frac{\mathbf{u}^{\top}\mathbf{w}_{t}}{||\mathbf{u}||} \geq t\gamma$ For t = 0,

$$\frac{\mathbf{u}^{\top}\mathbf{w}_t}{||\mathbf{u}||} = t\gamma = 0$$

Assuming t = t holds, for t = t + 1,

$$\frac{\mathbf{u}^{\top}\mathbf{w}_{t}}{||\mathbf{u}||} = \frac{\mathbf{u}^{\top}(\mathbf{w}_{t} + \mathbf{x}_{i}y_{i})}{||\mathbf{u}||}$$

$$= \underbrace{\frac{\mathbf{u}^{\top}\mathbf{w}_{t}}{||\mathbf{u}||}}_{\geq t\gamma} + \underbrace{\frac{\mathbf{u}^{\top}\mathbf{x}_{i}y_{i}}{||\mathbf{u}||}}_{\geq \gamma}$$

$$> (t+1)\gamma$$

Thus,
$$\frac{\mathbf{u}^{\top}\mathbf{w}_t}{||\mathbf{u}||} \ge t\gamma$$
 holds.

ii. Proof 2/3 - After t
 mistakes, $||\mathbf{w}_t||^2 \leq t R^2$

PROOF IS SAME AS BEFORE

iii. Proof
$$3/3$$
 - $t \leq (\frac{R}{\gamma})^2$
$$t\gamma \leq \frac{\mathbf{u}^{\top}\mathbf{w}_t}{||\mathbf{u}||} \leq \frac{||\mathbf{u}|| \cdot ||\mathbf{w}_t||}{||\mathbf{u}||} = ||\mathbf{w}_t|| \leq \sqrt{t}R$$

$$t \leq (\frac{R}{\gamma})^2$$

2. [20 points] A linear classifier for this disjunction is,

$$-x_1 - x_2 - \dots - x_k + x_{k+1} + x_{k+2} + \dots + x_{2k} + (k - \frac{1}{2}) = 0$$

Thus, the weight vector is,

$$\mathbf{w} = \underbrace{(-1, -1, \cdots, -1, \underbrace{1, 1, \cdots, 1}_{k}, \underbrace{0, 0, \cdots, 0}_{n-2k}, k - \frac{1}{2})}_{\mathbf{k}}$$

$$||\mathbf{w}|| = \sqrt{2k + (k - \frac{1}{2})^{2}} = \sqrt{k^{2} + k + \frac{1}{4}} = \sqrt{(k + \frac{1}{2})^{2}} = k + \frac{1}{2}$$

$$\mathbf{w}^{\top} \mathbf{x}_{i} y_{i} \ge \frac{1}{2}$$

$$\gamma = \min \frac{\mathbf{w}^{\top} \mathbf{x}_{i} y_{i}}{||\mathbf{w}||} = \frac{\frac{1}{2}}{k + \frac{1}{2}} = \frac{1}{2k + 1}$$

$$R = \sqrt{n + 1}$$

The upper bound of the number of mistakes made by Perceptron in learning this disjunction is,

$$\left(\frac{R}{\gamma}\right)^2 = \left(\frac{\sqrt{n+1}}{\frac{1}{2k+1}}\right)^2 = (2k+1)^2(n+1)$$

This number is polynomial to input dimensionality n. So Perceptron is a mistake bound algorithm.

5 Programming Assignments

1. Gradient Descent

(a) [90 points] Batch Gradient Descent

$$\mathbf{w} = (0.90022, 0.78594, 0.85067, 1.29862, 0.12983, 1.57179, 0.99835, -0.01520)$$

$$\gamma = 0.01$$

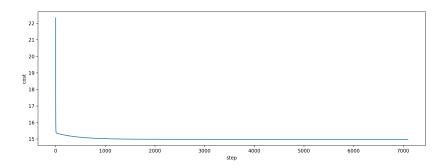


Figure 1: Cost Function Value of Training Data at Each Step

$$\mathcal{J}(\mathbf{w}) = 23.361305269196592$$

(b) [90 points] Stochastic Gradient Descent

$$\mathbf{w} = (-0.07214, -0.25999, -0.23955, 0.51804, -0.03139, 0.24585, 0.01012, -0.03060)$$

$$\gamma = 0.001$$

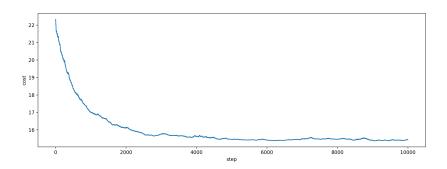


Figure 2: Cost Function Value of Training Data at Each Step

$$\mathcal{J}(\mathbf{w}) = 22.167107354823077$$

(c) [20 points] The optimal weight vector is,

$$\mathbf{w} = (0.90056, 0.78629, 0.85104, 1.29889, 0.12989, 1.57225, 0.99869, -0.01520)$$

- Batch gradient descent will always converge to a solution that is close to the optimal solution while stochastic gradient descent won't.
- Batch gradient descent requires less iteration to converge than stochastic gradient descent.
- Stochastic gradient descent takes much less time than batch gradient descent at each step calculating the gradient and updating the weight vector.

2. Perceptron

(a) [60 points] Standard perceptron

$$\mathbf{w} = (-5.3207063, -3.563121, -4.4322626, -1.27922046, 5.7)$$

Average prediction error: 0.02000

(b) [60 points] Voted perceptron

Please find the learnt weight vectors in the appendix.

Average prediction error: 0.01400

(c) [60 points] Averaged perceptron

$$\mathbf{w} = (-40225.7178191, -26477.132171, -27533.9904514, -7870.9174287, 34571.2)$$

Average prediction error: 0.01400

Observation: Comparing to Voted Perceptron, Averaged Perceptron has the same prediction performance, but it does not have to store a large set of weight vectors, which dramatically reduces space consumption.

- (d) [20 points]
 - Generally speaking, Voted Perceptron and Average Perceptron have better prediction performance than Standard Perceptron.
 - Voted Perceptron and Average Perceptron have almost the same prediction performance, however, Averaged Perceptron takes much less space.

6 Appendix

6.1 Learnt Weight Vectors

Weight Vector	Count
(0.00000, 0.00000, 0.00000, 0.00000, 0.00000)	1
(-0.58818, 0.76584, 0.05558, -0.29155, 0.10000)	3
(-0.87209, 0.10284, 1.10407, -0.33366, 0.20000)	7
(-0.86959, 0.44282, 0.66080, -0.76021, 0.30000)	2
(-0.89462, -0.48980, 1.02953, -0.13478, 0.20000)	4
(-1.35901, -0.15251, 0.76977, -0.19004, 0.10000)	3
$\left(-1.34733, 0.22099, 0.32598, -0.62745, 0.20000\right)$	3
(-1.21121, -0.84841, 0.15576, -0.33719, 0.10000)	1
(-1.26202, -0.56161, -0.02532, -0.56331, 0.20000)	4
(-1.24888, -0.38386, -0.85848, -0.59852, 0.10000)	33
(-1.42964, -1.26517, 0.01238, -0.62021, 0.20000)	3
(-1.38458, -1.12839, -0.69620, -0.57990, 0.10000)	13
(-1.23562, -0.78551, -1.09929, -0.72249, 0.20000)	18
(-1.56254, -2.05957, 0.45644, -0.73668, 0.30000)	8
(-1.81757, -1.56439, -0.18085, -0.69508, 0.20000)	10
(-1.91054, -1.18468, -0.64514, -0.66551, 0.10000)	13
(-1.69111, -0.72965, -1.14274, -0.93805, 0.20000)	13
(-2.04792, -1.55095, -0.13444, -0.84128, 0.30000)	4
(-1.92513, -1.14786, -0.59879, -1.23253, 0.40000)	8
(-1.82319, -1.03757, -0.82879, -1.17314, 0.50000)	11
(-1.87514, -0.71124, -1.13774, -1.07465, 0.40000)	2
(-2.21096, -1.43528, 0.00645, -1.13176, 0.50000)	9
(-2.14047, -1.41811, -0.17214, -1.09564, 0.60000)	1
(-2.10613, -1.40569, -0.20087, -1.08099, 0.70000)	13
(-2.24032, -0.96348, -1.00987, -0.90750, 0.60000)	1
(-2.27324, -0.51796, -1.46705, -0.80862, 0.50000)	5
(-2.39892, -0.66529, -1.17987, -0.76397, 0.60000)	5
(-2.77395, -2.01115, 0.57945, -1.04168, 0.70000)	11
(-2.90062, -1.72932, 0.33685, -1.23030, 0.80000)	2
(-3.06094, -1.25069, -0.51508, -1.01827, 0.70000)	3
(-3.00914, -1.22483, -0.59917, -0.92215, 0.80000)	17
(-2.95833,-1.17703,-0.79721,-0.86443,0.90000)	11
(-2.90210, -1.07688, -1.02447, -0.86504, 1.00000)	4
(-2.89907, -1.18200, -0.88423, -0.78767, 1.10000)	44
(-2.95102, -0.85567, -1.19318, -0.68918, 1.00000)	31
(-2.70629, -2.11814, -1.26675, 0.07694, 0.90000)	13
(-2.79926,-1.73843,-1.73104,0.10651,0.80000)	6
(-2.66408,-1.63248,-1.96541,0.14651,0.90000)	29
(-2.46231, -1.45266, -2.26122, 0.16750, 1.00000)	6

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(-2.60118, -1.94039, -1.61348, 0.20168, 1.10000)
                                                      21
                                                      27
(-2.45041, -1.74443, -1.91932, 0.18943, 1.20000)
(-2.34404, -1.37486, -2.33526, -0.00436, 1.30000)
                                                       2
(-2.70320, -1.99771, -1.31137, -0.11979, 1.40000)
                                                      45
(-2.54510, -1.91080, -1.54275, -0.03737, 1.50000)
                                                      13
                                                      39
(-2.37711, -1.49012, -1.99673, -0.27668, 1.60000)
(-2.13794, -1.03447, -2.49561, -0.56655, 1.70000)
                                                       2
                                                       8
(-2.24538, -1.66560, -1.96011, -0.48608, 1.80000)
(-2.60523, -3.03153, -0.19959, -0.73535, 1.90000)
                                                       1
                                                       2
(-2.70064, -2.83329, -0.43122, -0.85492, 2.00000)
                                                       7
(-2.79005, -2.51338, -0.61341, -1.14944, 2.10000)
(-2.78343, -2.26424, -0.90742, -1.21160, 2.20000)
                                                      13
(-3.02829, -1.63249, -1.70374, -1.23220, 2.10000)
                                                      56
(-2.76350, -2.64623, -1.57064, -0.68513, 2.00000)
                                                       2
(-2.74740, -1.99999, -2.40637, -0.53297, 1.90000)
                                                      11
(-3.21505, -2.56635, -1.30947, -0.56642, 2.00000)
                                                      31
(-3.15500, -2.37308, -1.63835, -0.59883, 2.10000)
                                                      52
(-3.03420, -1.96564, -2.11470, -0.86012, 2.20000)
                                                      143
(-2.83110, -1.78044, -2.41591, -0.85982, 2.30000)
                                                      26
(-2.88305, -1.45411, -2.72486, -0.76133, 2.20000)
                                                       2
(-2.61826, -2.46785, -2.59176, -0.21426, 2.10000)
                                                       9
(-3.25190, -1.53937, -2.59033, -0.89270, 2.20000)
                                                      19
(-3.24887, -1.64449, -2.45009, -0.81533, 2.30000)
                                                      32
(-3.06303, -2.43309, -2.28366, -0.63149, 2.20000)
                                                      65
                                                      28
(-2.88972, -2.03765, -2.75778, -0.88166, 2.30000)
(-3.19838, -2.70127, -1.70373, -0.97085, 2.40000)
                                                       6
(-3.04028, -2.61436, -1.93511, -0.88843, 2.50000)
                                                      15
(-2.83851, -2.43454, -2.23092, -0.86744, 2.60000)
                                                      64
                                                       1
(-2.87144, -1.98902, -2.68810, -0.76856, 2.50000)
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(-4.84971, -3.13186, -3.34739, -1.21002, 4.00000)
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(-4.90166, -2.80553, -3.65634, -1.11153, 3.90000)
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(-6.05972, -4.75867, -3.82330, -0.61113, 5.40000)
                                                      11
```

6.2 Code for Linear Regression Question

```
\begin{array}{l} \textbf{function} \ \ result = \textbf{gradient} \left( w, x \,, y \right) \\ result = \textbf{zeros} \left( 1 \,, \textbf{length} \left( w \right) \right); \\ \textbf{for} \ \ j = 1 \colon \textbf{length} \left( w \right) \\ \textbf{sum} = 0; \\ \textbf{for} \ \ i = 1 \colon \textbf{length} \left( x \right) \\ \textbf{disp} \left( x (i \,, :) \right) \\ \textbf{sum} = \textbf{sum} \,+\, \left( y (i) - \textbf{dot} \left( w, x (i \,, :) \right) \right) * x (i \,, j \,); \\ \textbf{end} \\ result \left( j \right) = - \textbf{sum}; \\ \textbf{end} \\ \textbf{end} \\ \textbf{function} \ \ w = \ \textbf{gradientDescent} \left( x \,, y \right) \\ \textbf{w} = \left[ 0 \ 0 \ 0 \ 0 \right]; \end{array}
```

```
t = 0;
     while t < 1000
          w = w - 0.05 * gradient(w, x, y);
           t = t + 1;
     \mathbf{end}
end
function w = stochasticGradientDescent(x,y)
     w = [0 \ 0 \ 0 \ 0];
     t = 0;
     while t < 1
           for i=1:length(y)
                grad = zeros(1, length(w));
                for j=1:length(w)
                      {\rm grad}\,(\,j\,) \;=\; (\,y\,(\,i\,){-}{\bf dot}\,(w,x\,(\,i\,\,,:\,)\,)\,)\,*\,x\,(\,i\,\,,\,j\,\,)\,;
                end
                disp(grad)
                w = w + 0.1 * grad;
                \mathbf{disp}(\mathbf{w})
           end
           t = t + 1;
     end
end
```